

FIXED INCOME PERFORMANCE ATTRIBUTION

ABSTRACT OF THE DISCLOSURE

- 5 **[0053]** Methods and corresponding systems are provided for attributing investment
portfolio performance by identifying one or more fixed income securities that contributes to
the performance of an investment portfolio, and decomposing the performance of the fixed
income security into one or more components that correspond to the performance attributed
to at least one investment strategy that contributes to the performance of the identified fixed
10 income security.